

Multi-Asset



Uni-Global - Total Return Bonds


ESG REPORT

June 2022



TABLE OF CONTENTS

	ESG	4
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	SFDR Principal Adverse Impact Indicators	10
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PORTFOLIO INTRODUCTION

▶ Portfolio:	Uni-Global - Total Return Bonds
▶ Benchmark:	Bloomberg Barclays Global Agg Tresuries Total Return Index Value Unhedged USD
▶ Investment Universe:	Bloomberg Barclays Global Agg Tresuries Total Return Index Value Unhedged USD
▶ Currency:	USD



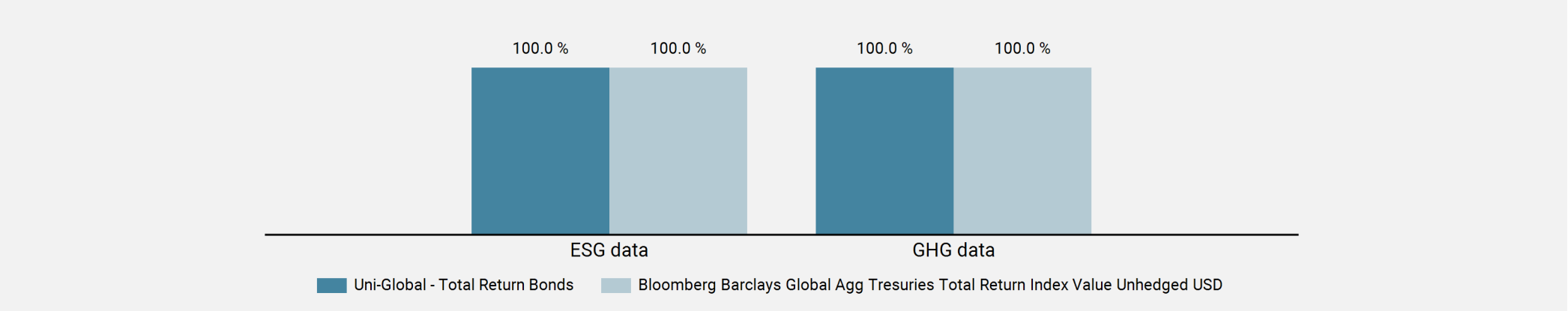
ESG



ESG AND GHG

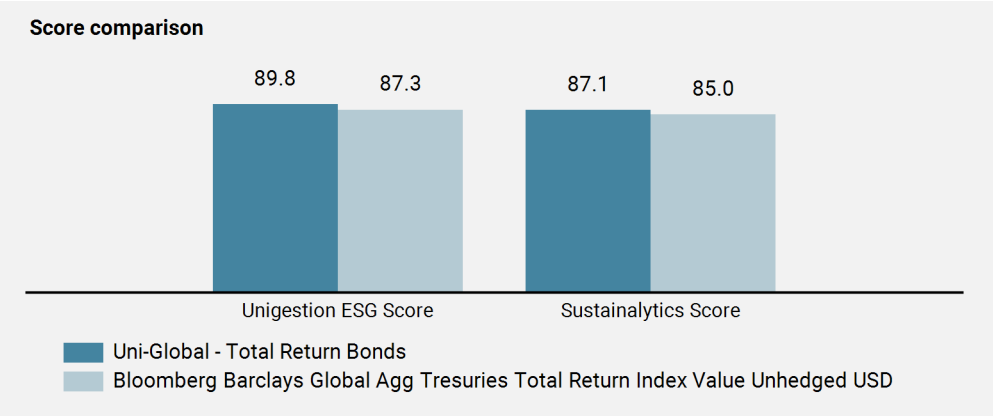
Data Coverage

Data coverage is defined as the sum of the weight in portfolio and index with available data for each vendor.



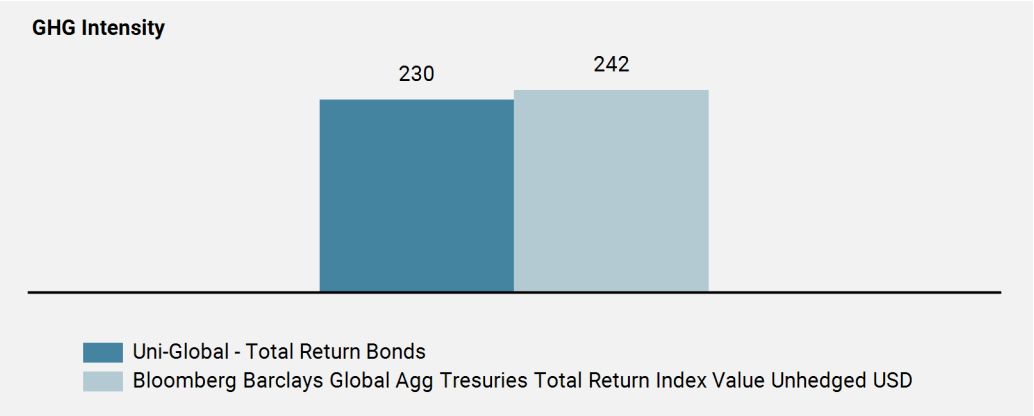
ESG Score and GHG Intensity

ESG Score for Government Bonds is the weighted average of country weights in the fund / index and the ESG score by country.



Source: Unigestion, Sustainalytics

GHG Intensity is computed as the weighted average of country weights in the fund / index and GHG Intensity by country. Intensity is expressed as gr/PPP\$ of each country GDP.



Source: Unigestion, TruCost



ESG AND GHG

Portfolio ESG Report

Natural and Produced Capital



Human Capital



Institutional Capital



ESG Factors Score

65.8

61.5

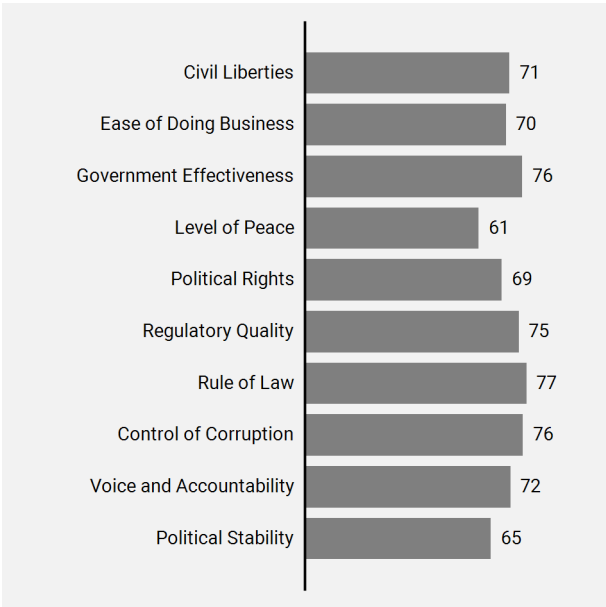
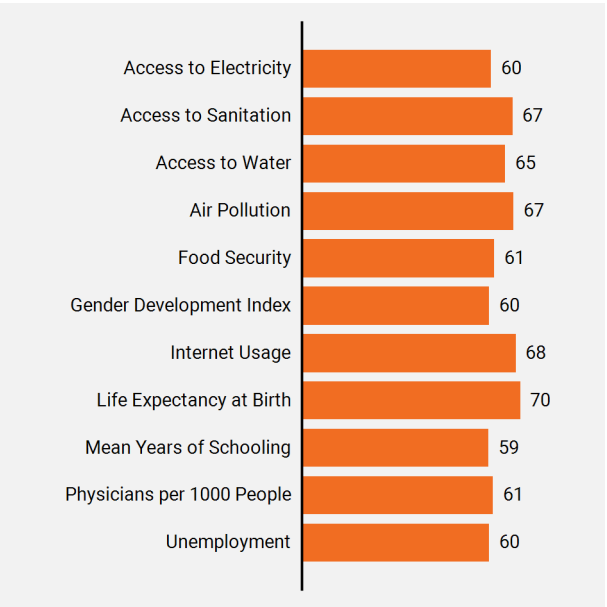
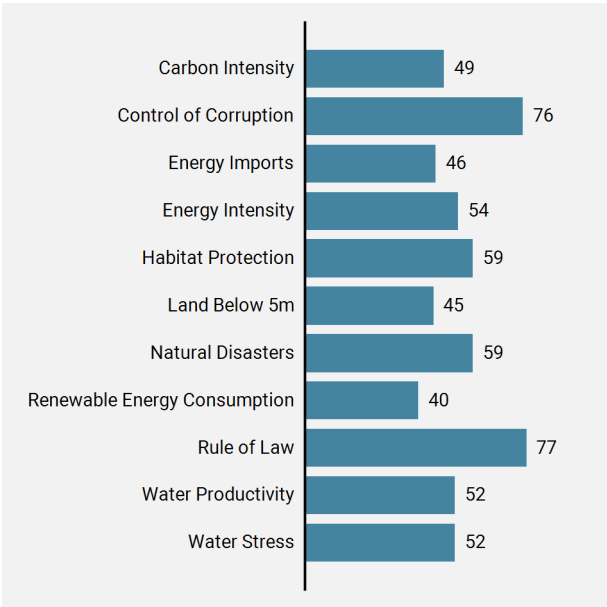
69.9

Factors Performance Score

64.7

69.6

73.9



ESG Trend

1.8

-1.8

-0.5



ESG AND GHG

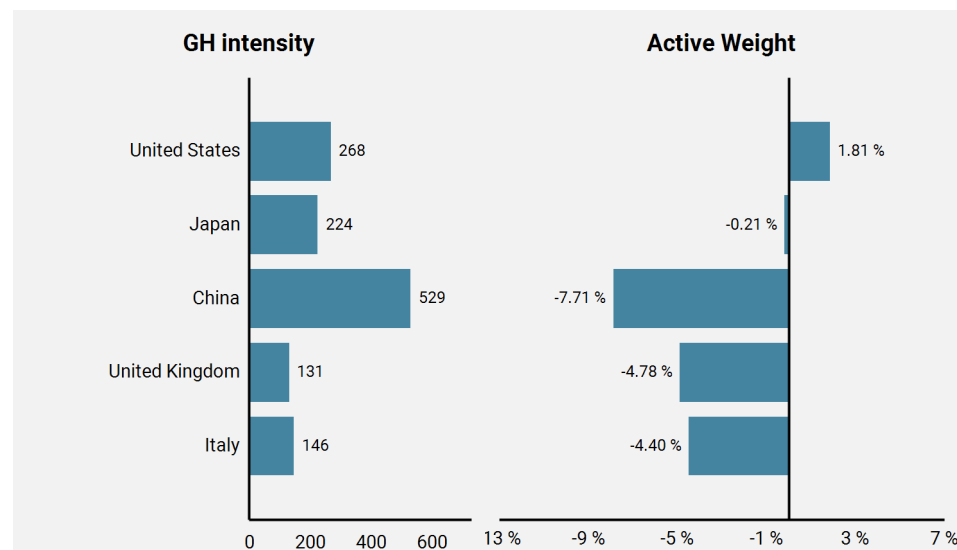
Portfolio GHG Report

	Portfolio	Benchmark
Territorial GHG Emissions (MtCO2e)	2399.3	3220.9
Total Country GHG Emissions embedded in goods and services imported (MtCO2e)	757.1	848.8
Renewable share of Power Generation (%)	37.3%	30.0%
Nuclear share of Power Generation (%)	11.3%	14.4%
Fossil Fuel share of Power Generation (%)	51.7%	55.6%

Top 5 Best/Worst Contributors vs Benchmark

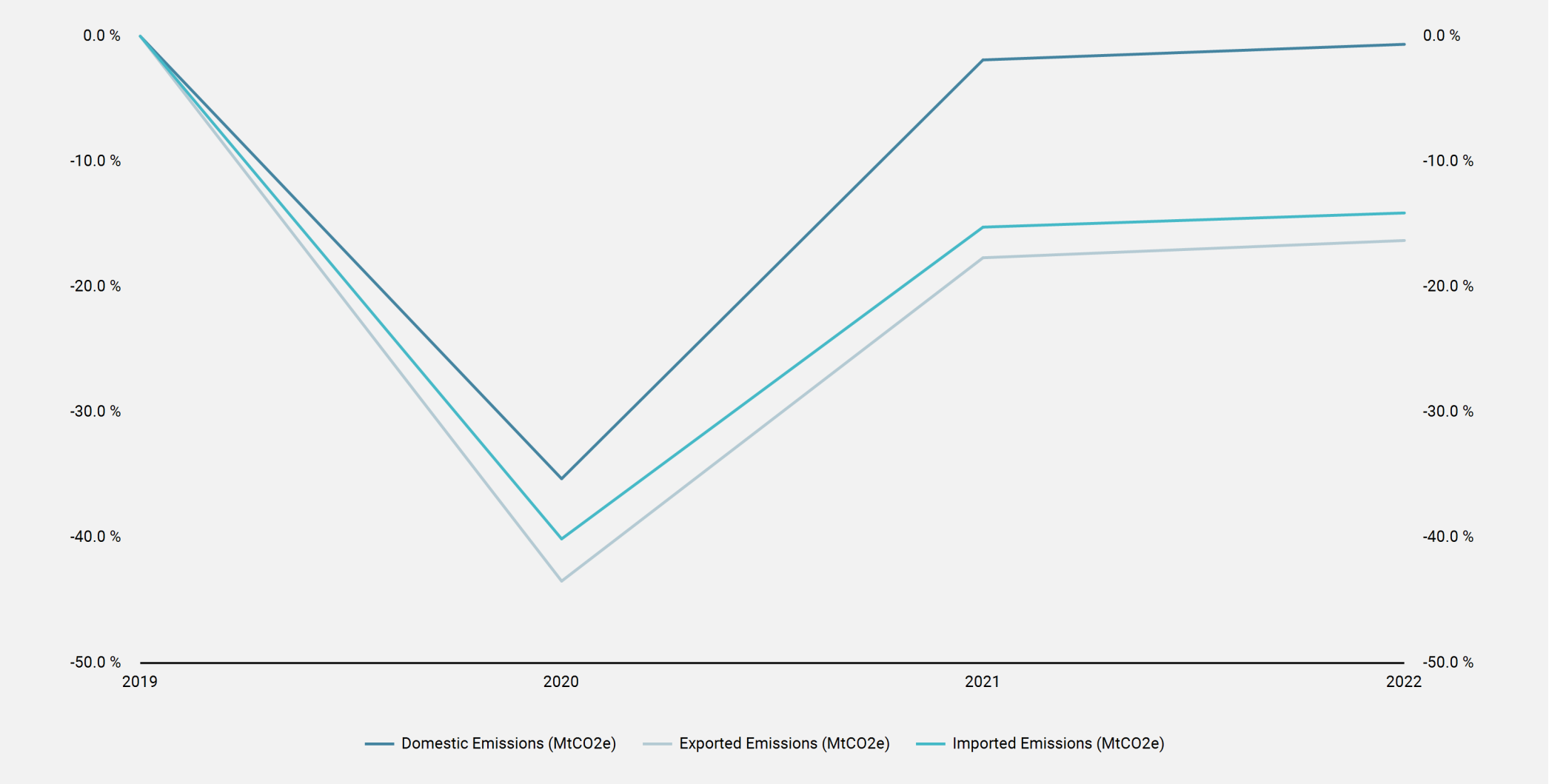
Name	Active Weight		GHG Intensity		Relative Contribution	Absolute Contribution (%)
Canada	7.45 %	<div></div>	3,247	241.75	<div></div>	13.1 %
Germany	5.73 %	<div></div>	1,748	100.12	<div></div>	7.5 %
Australia	2.67 %	<div></div>	3,282	87.51	<div></div>	5.9 %
United States	1.81 %	<div></div>	2,676	48.43	<div></div>	38.8 %
Netherlands	2.30 %	<div></div>	1,918	44.10	<div></div>	2.8 %
France	-4.48 %	<div></div>	1,139		<div></div> -50.99	0.5 %
South Korea	-1.80 %	<div></div>	3,061		<div></div> -55.09	-
United Kingdom	-4.78 %	<div></div>	1,308		<div></div> -62.55	0.7 %
Italy	-4.40 %	<div></div>	1,456		<div></div> -64.14	0.4 %
China	-7.71 %	<div></div>	5,287		<div></div> -407.58	-

Positioning in worst 5 Countries of the Benchmark



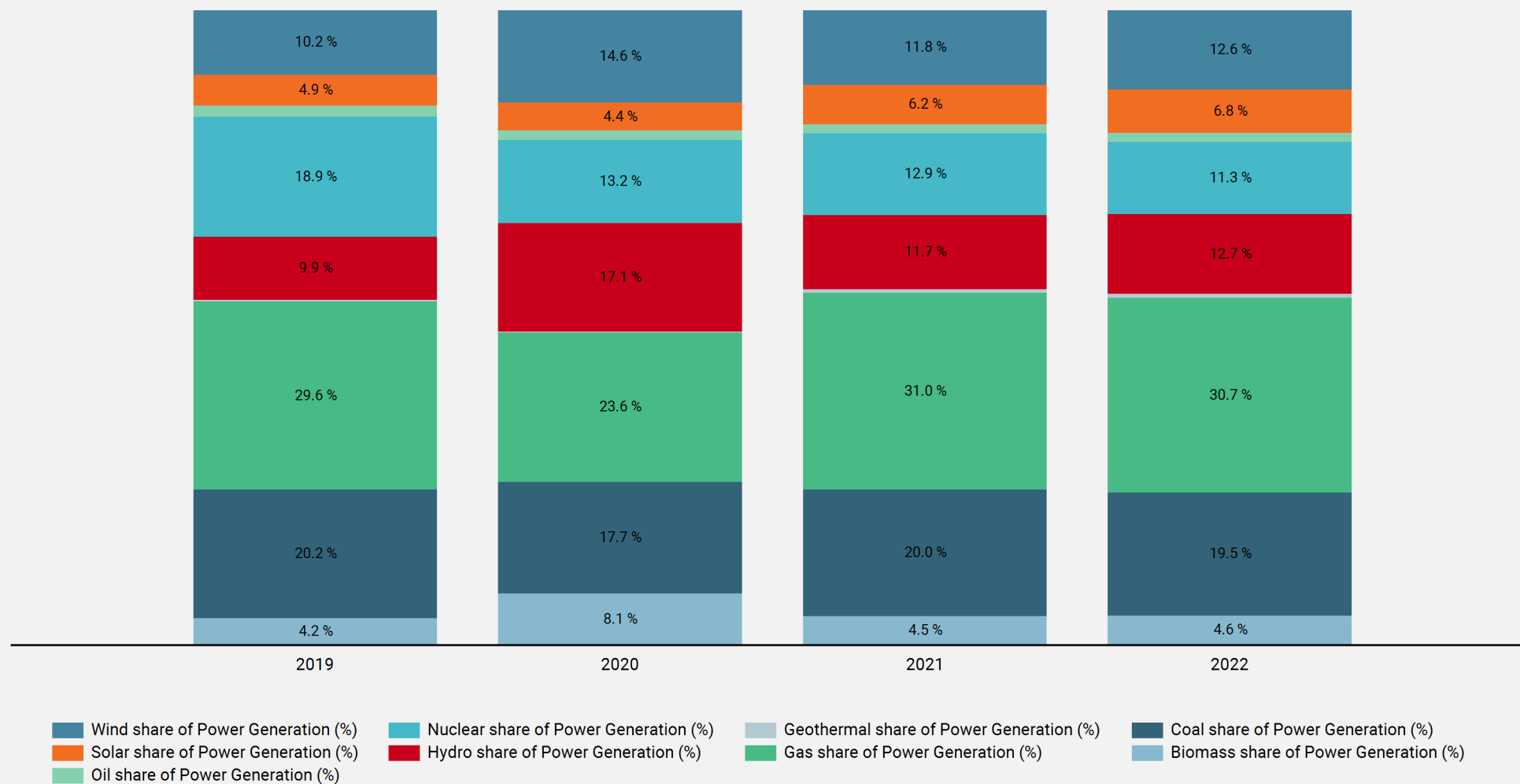
ESG AND GHG

GHG Emission Change compared to 2016



ESG AND GHG

Power Generation Data



SFDR Principal Adverse Impact Indicators



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

Climate and Other Environment-related Indicators

	Indicator	Description	Unit of Measure	Impact 2022	Impact 2021	Coverage (%)	Explanation
Social	16. Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	%	0	0	100	-

Climate and Other Environment-related Indicators

	Indicator	Description	Unit of Measure	Impact 2022	Impact 2021	Coverage (%)	Explanation
Green securities	17. Share of bonds not certified as green under a future EU act setting up an EU Green Bond Standard	Share of bonds not certified as green	%	12	11	100	-

Source: Unigestion, Trucost, Sustainalytics



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

Social and Employee, Respect for Human Rights, Anti-corruption and Anti-bribery Matters

	Indicator	Description	Unit of Measure	Impact 2022	Impact 2021	Coverage (%)	Explanation
Social	18. Average income inequality score	The distribution of income and economic inequality among the participants in a particular economy including a quantitative indicator explained in the explanation column	Score	24	27	75	Gini index from World Bank. The index measures the extent to which the distribution of income or consumption among individuals or households within an economy deviates from a perfectly equal distribution. A score between 0 and 100, higher scores indicate greater inequality. Reported as weighted average.
	19. Average freedom of expression score	Measuring the extent to which political and civil society organisations can operate freely including a quantitative indicator explained in the explanation column	Score	72	72	100	Voice and accountability indicator, which captures perceptions of the extent to which a country's citizens are able to participate in selecting their government, as well as freedom of expression, freedom of association, and a free media. A score between 0 and 100, higher scores indicate greater freedom. Reported as weighted average.
Human rights	20. Average human rights performance	Measure of the average human right performance of investee countries using a quantitative indicator explained in the explanation column	%	100	100	100	Assessment based on human rights protection score developed by Christopher Farris and Keith Schnakenberg. A score between -4 and 4, higher score indicates better human rights protection. Reported as share of investments with positive human rights protection score.

Source: Unigestion, Trucost, Sustainalytics



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

Social and Employee, Respect for Human Rights, Anti-corruption and Anti-bribery Matters

	Indicator	Description	Unit of Measure	Impact 2022	Impact 2021	Coverage (%)	Explanation
Governance	21. Average corruption score	Measure of the perceived level of public sector corruption using a quantitative indicator explained in the explanation column	Score	76	78	100	Control of corruption indicator, which captures perceptions of the extent to which public power is exercised for private gain, including both petty and grand forms of corruption, as well as "capture" of the state by elites and private interests. A score between 0 and 100, higher scores indicate less corruption. Reported as weighted average.
	22. Non-cooperative tax jurisdictions	Investments in jurisdictions on the EU list of non-cooperative jurisdictions for tax purposes	%	0	0	100	-
	23. Average political stability score	Measure of the likelihood that the current regime will be overthrown by the use of force using a quantitative indicator explained in the explanation column	Score	65	66	100	Political stability and absence of violence/terrorism indicator, which measures perceptions of the likelihood of political instability and/or politically-motivated violence, including terrorism. A score between 0 and 100, higher scores indicate greater stability. Reported as weighted average.
	24. Average rule of law score	Measure of the level of corruption, lack of fundamental rights, and the deficiencies in civil and criminal justice using a quantitative indicator explained in the explanation column	Score	77	79	100	Rule of law indicator, which captures perceptions of the extent to which agents have confidence in and abide by the rules of society, and in particular the quality of contract enforcement, property rights, the police, and the courts, as well as the likelihood of crime and violence. A score between 0 and 100, higher scores indicate greater confidence in the law. Reported as weighted average.

Source: Unigestion, Trucost, Sustainalytics



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